Camilo Marchesini

European Central Bank
Sonnemannstrasse 20
60314
Frankfurt am Main, Germany

Born: Bologna (Italy), August 25, 1995
Citizenship: Italian
Website: https://camilomrch.github.io
Mobile phone: +39 333 4910160

Email: camilo.marchesini@gmail.com
Github: camilomrch
Dynare Forum: cmarch
Google Scholar: Camilo Marchesini

Research Interests

Macroeconomics, International Finance, Macroeconometrics, Computational Methods

Education

B.Sc. in Economics and Social Sciences, *Libera Università di Bozen-Bolzano*, Italy — Sep. 2014 - Jul. 2017
Thesis: *An Analysis of Regional and Provincial Wage Differentials in Italy. (with distinction)*
Advisor: Mirco Tonin

Visiting student, *Technische Universität Dresden*, Germany — Sep. 2015 - Feb. 2016

M.Sc. in Economics, *Uppsala University*, Sweden — Aug. 2017 - Aug. 2019
Thesis: *Optimal Monetary Policy, Macroprudential Instruments, and the Credit Cycle. (with distinction)*
Advisor: Daria Finocchiaro

Class rank, selected courses, M.Sc.[1]

Analytical Methods (Mathematics section):	2nd,97%	
Macroeconomic Theory:	1st,95%	
Econometric Theory:	1st,98%	

Awards and Grants

Mobility scholarship (combined), 1750 € — Mar. 2015
Libera Università di Bozen-Bolzano & Erasmus Programme

Dean's List Award: Best Students of the Academic Year 2016/2017 — Oct. 2017
Credit-weighted average grade: 29.02/30 (Economics: 29.95); Thesis: full marks (unanimity vote)
Libera Università di Bozen-Bolzano - Department of Economics and Management

Employment

Center for Excellence in Finance and Economic Research (CEFER), Bank of Lithuania
Research assistant to Povilas Lastauskas — Aug. 2018 - Nov. 2018
Researcher — Aug. 2019

Strategic Issues Section, Monetary Policy Strategy Division, DG Monetary Policy, European Central Bank
Trainee — Sep. 2019 - Aug. 2020
Research Analyst — Sep. 2020 -

Research assistant to Gianluca Benigno, *International Research Function, Federal Reserve Bank of New York* — Jun. 2020 -

Work in Progress

The Real and Nominal Faces of the EU28 Convergence Coin (with Povilas Lastauskas),
Discussion Paper Series of the Bank of Lithuania, No. 15, forthcoming.

Inefficient Risk Shocks, Fire Sales, and Collateral Runs

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[1]Source: Registrar's office. The registrar's office does not provide information on the overall class rank.

Professional Activities

Referee
Baltic Journal of Economics

Seminars

European Central Bank (DG Monetary Policy internal seminar):
Inefficient Risk Shocks, Fire Sales, and Collateral Runs   Dec. 22, 2020 (scheduled)

Training

M.Sc. in Statistics, *Uppsala University*:

Financial Econometrics. Instructors: Yukai Yang, Patrik Andersson.   Fall semester 2018
Topics covered: Campbell, J., Lo, A.W., and MacKinlay, A. C. (1997). The Econometrics of Financial Markets. *Princeton University Press*, Ch. 2, 5-7, 10-12.

Time Series Econometrics. Instructor: Yukai Yang.   Fall semester 2018
Topics covered: Hamilton, J. D. (1994). Time Series Analysis. *Princeton University Press*, Ch. 1-4, 5, 7, 8, 10-13, 15-20.

Internal courses for researchers, *Bank of Lithuania*:

Learning and Expectations Formation in Macroeconomics and Finance (12 hours). Instructor: Klaus Adam   Nov. 2019
Selected topics covered: Expectations equilibria under learning; stochastic recursive algorithms; stability theorems; subjective beliefs in business cycle models and asset pricing models.

Internal courses for researchers, *European Central Bank*:

Big Data in Macroeconomics (12 hours). Instructors: Domenico Giannone and Giorgio Primiceri.   Sep. 2019
Selected topics covered: Frequentist regularization methods (Ridge, Lasso, Best Subset Selection); Bayesian shrinkage methods; hyperparameters; Conditional and unconditional forecasting with BVARs; State-space models: filtering and smoothing techniques.

Skills

Programming
Advanced user:	MATLAB, Julia, Python, R, Stata, Bash, LaTeX
Intermediate user:	Mata, VBA

Language
Native language:	Italian
Proficient user:	English, IELTS Overall Band: 8.0/9.0 (L: 8.0; R: 8.5; W: 7.0; S: 8.0), October 2020
Upper intermediate user:	French, German

Last updated: **November 29, 2020**